Title: Numerical study on simultanious equations

Author: Vojtěch Šaroch

Department: Department of Probability and Mathematical Statistics

Supervisor: doc. RNDr. Petr Lachout, CSc.

Abstract: In this thesis we deal with simultaneous equation model. In first chapter we introduce to theoretical aspect of this problem, especially estimation procedures and their properties. We mention issues of identification and an inconsistency of OLS-estimates for the simultaneous modeling. In second chapter we introduce theory of estimation, especially we will focus on interval estimation and precision. We mention empirical approach too. In the third chapter we perform a numerical study on simple macroeconomic model on generated dates. We are interested in properties interval estimations of parameters, the convergence rate, difference between empirical and theoretical extimation etc.

Keywords: simultaneous equations model, interval estimation, empirical estimation